

NSE		nairobi securities exchange									next		NSE Derivatives Market	
DERIVATIVES PRICELIST														
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts					
INDEX (N25I)										January 12, 2024				
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	69	2,466	2,459			-					
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	160	2,539	2,531			-					
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	251	2,613	2,605			-					
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	342	2,691	2,681			-					
INDEX (25MN)														
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	69	2,466	2,459			2					
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	160	2,539	2,531			-					
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	251	2,613	2,605			-					
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	342	2,691	2,681			-					
SINGLE STOCK FUTURE (SCOM)														
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	69	13.93	13.94	3	41,810	12					
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	160	14.24	14.24			-					
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	251	14.16	14.15			-					
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	342	14.71	14.70			-					
SINGLE STOCK FUTURE (EQTY)														
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	69	35.17	36.86	6	211,020	36					
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	160	34.18	34.24			-					
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	251	35.50	35.55			-					
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	342	36.89	36.93			-					
SINGLE STOCK FUTURE (KCBG)														
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	69	22.61	22.57			2					
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	160	22.46	22.41			-					
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	251	23.33	23.27			-					
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	342	24.24	24.18			-					
SINGLE STOCK FUTURE (EABL)														
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	69	119.50	120.35			-					
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	160	124.20	125.00			-					
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	251	127.75	128.55			-					
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	342	132.75	133.55			-					
SINGLE STOCK FUTURE (BATK)														
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	69	441.85	432.60			4					
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	160	406.65	396.80			-					
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	251	417.30	407.00			-					
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	342	433.65	422.80			-					
SINGLE STOCK FUTURE (ABSA)														
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	69	11.61	11.72			1					
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	160	10.89	11.00			-					
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	251	11.31	11.42			-					
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	342	11.55	11.66			-					
SINGLE STOCK FUTURE (NCBA)														
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	69	38.84	39.02			-					
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	160	38.07	38.23			-					
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	251	39.54	39.70			-					
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	342	41.09	41.24			-					
SINGLE STOCK FUTURE (COOP)														
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	69	11.56	11.62			1					
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	160	10.50	10.55			-					
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	251	10.90	10.96			-					
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	342	11.33	11.38			-					
SINGLE STOCK FUTURE (SCBK)														
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	69	165.40	166.80			-					
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	160	155.50	156.85			-					
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	251	161.55	162.90			-					
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	342	161.85	163.20			-					
SINGLE STOCK FUTURE (IMHP)														
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	69	17.98	17.99			-					
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	160	16.38	16.38			-					
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	251	17.02	17.01			-					
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	342	17.68	17.67			-					
					Total Value									
					Today	Previous								
					252,830	69,650								